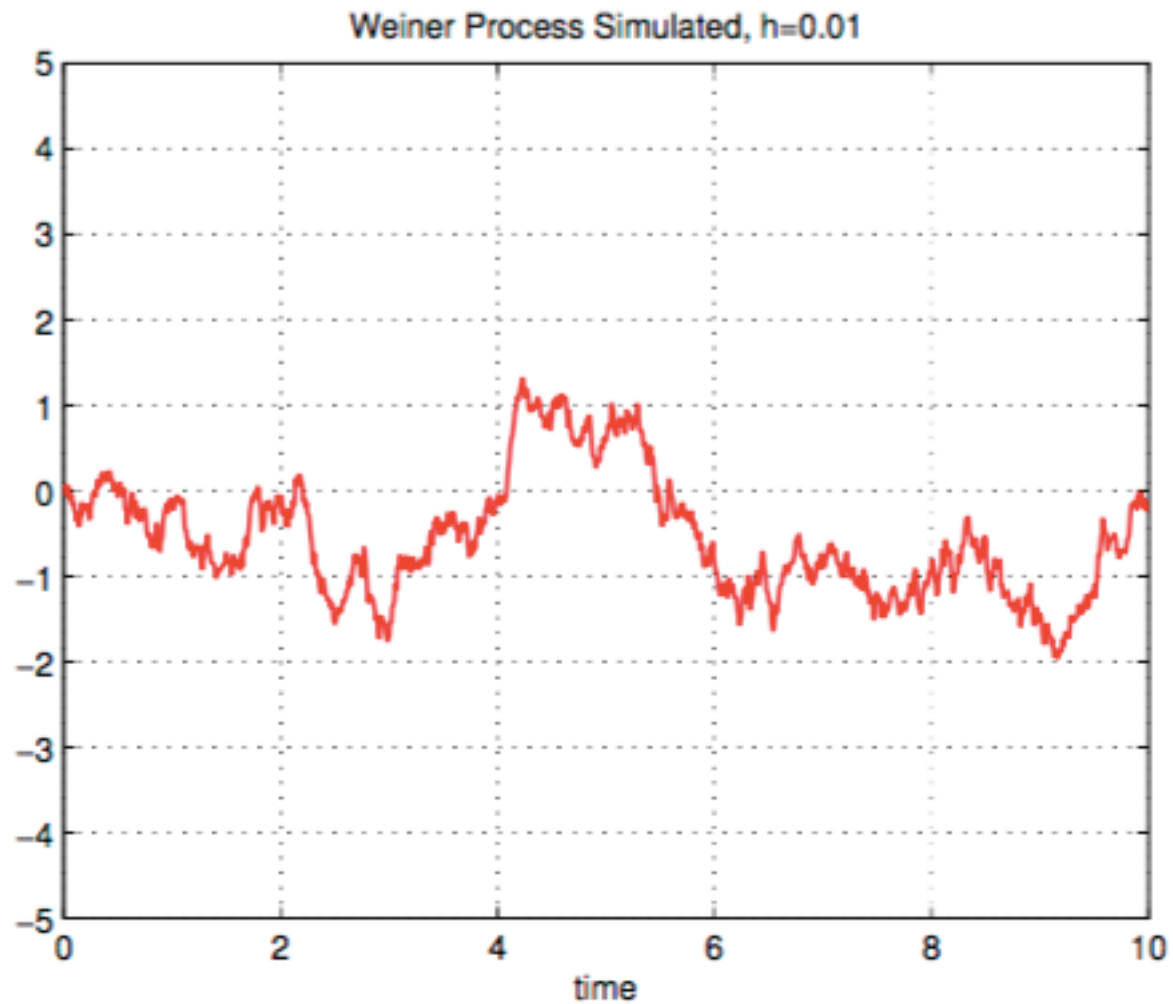


(D)



simulated result shown as above:

Code:

```
function hw9()  
D()  
end  
function D()  
clear all; close all; clc;  
h=0.01; sigma=1; t_MAX=10;  
W_vector=normrnd(0,sigma*sqrt(h),1,t_MAX/h);  
X_vector=cumsum(W_vector);  
plot(h:h:t_MAX,X_vector,'r','Linewidth',1);  
xlabel('time');title(['Weiner Process Simulated, h=',num2str(h)]);  
grid on; axis([0 t_MAX -5 5])  
end
```